

<u>loan accounts</u>	<u>coll. securities</u>	<u>coll. securities - values:</u>
L <u>(1.0)</u> 1	S 1	S <u>(2.4)</u> 1
	S 2	S <u>(1.5)</u> 2
		S <u>(0.5)</u> 3
-----	-----	S <u>(0.3)</u> 4
L <u>(2.0)</u> 2	S 1	
	S 2	
	S 3	
-----	-----	
L <u>(1.0)</u> 3	S 1	
	S 3	
	S 4	
-----	-----	
L <u>(0.3)</u> 4	S 1	
	S 3	
	S 4	
-----	-----	
L <u>(0.5)</u> 5	S 1	

FIG. 1 (values: million US \$)

(represented as a network in Fig. 2)

- loan accounts - - collateral securities -

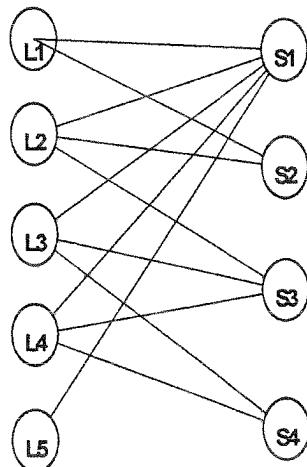


FIG. 2

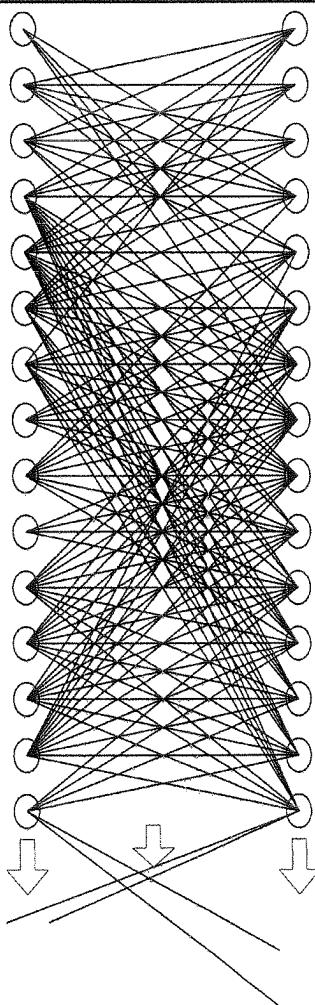


FIG. 3

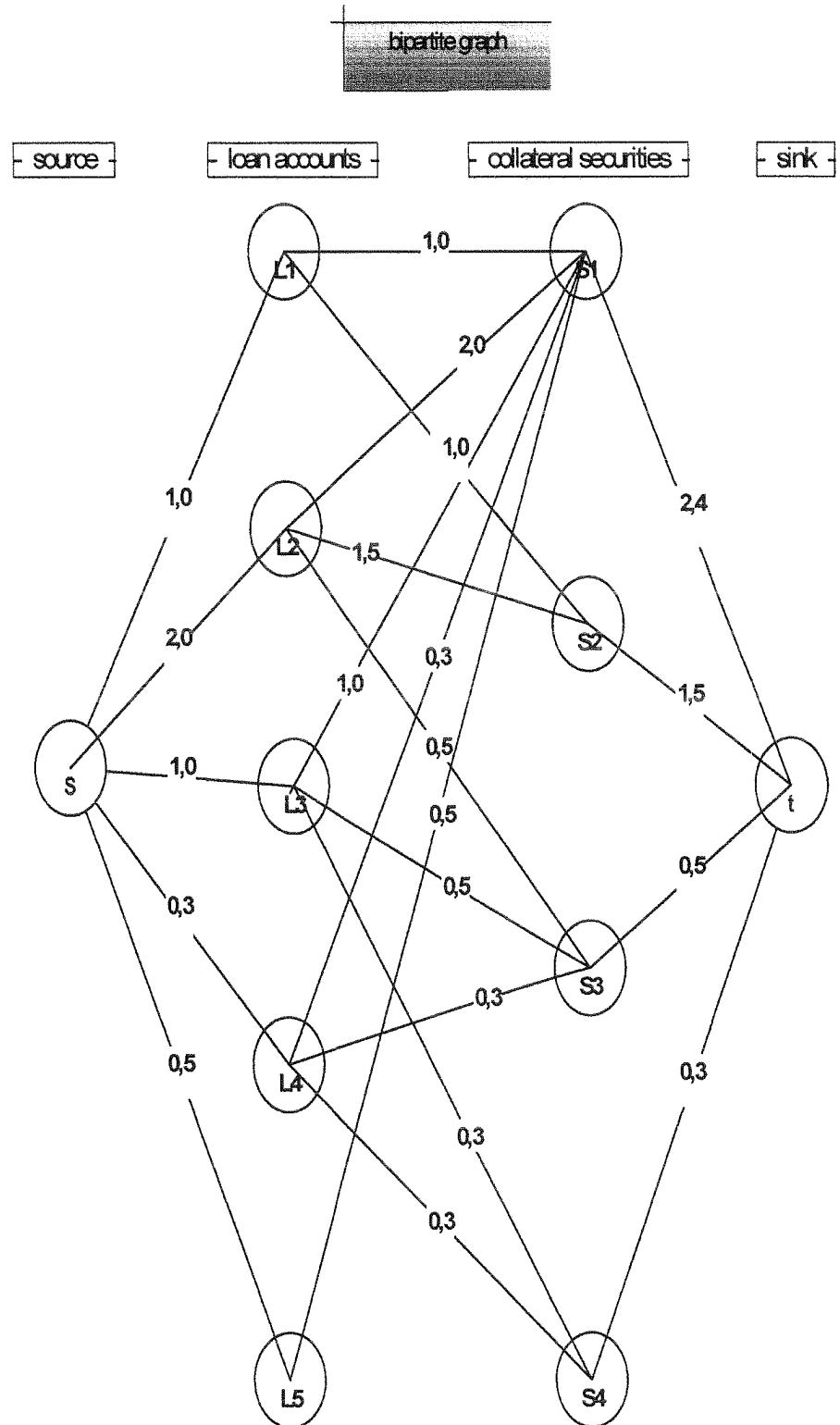
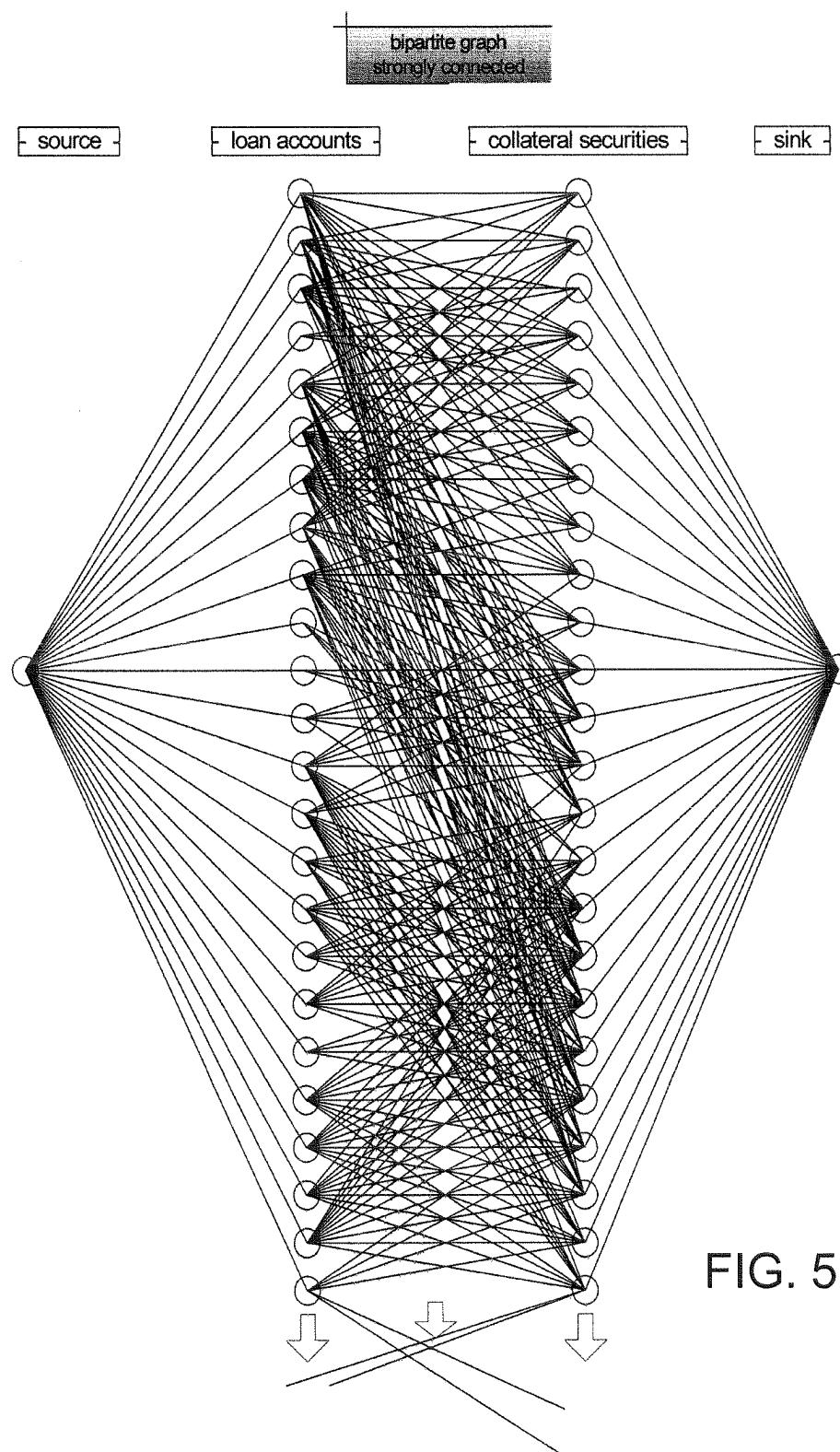


FIG. 4



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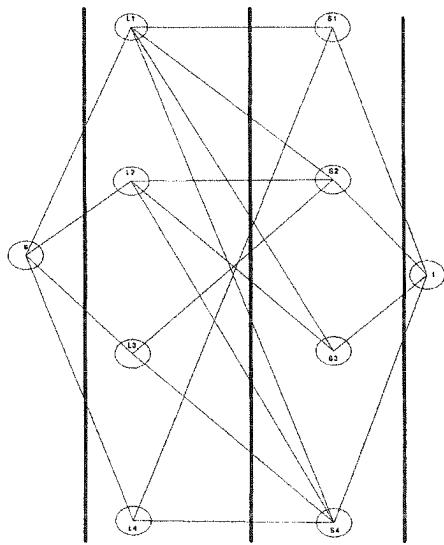


FIG. 6

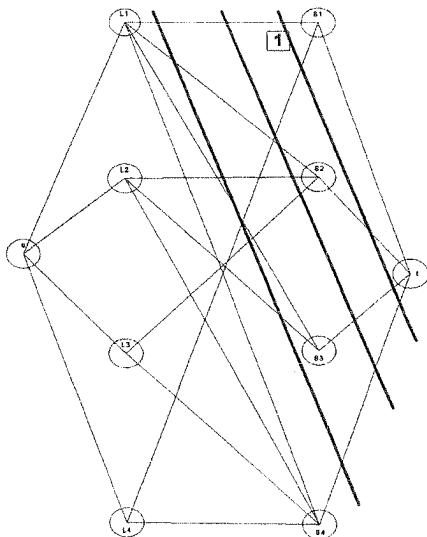


FIG. 7

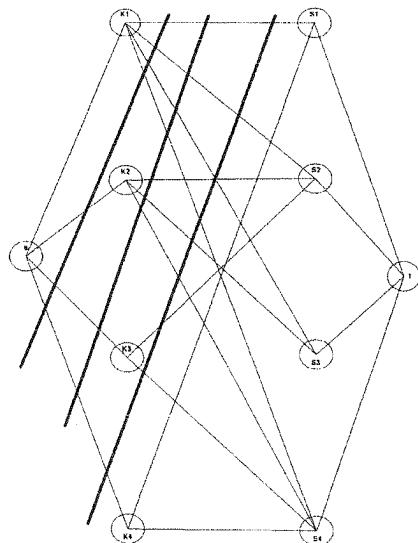


FIG. 8

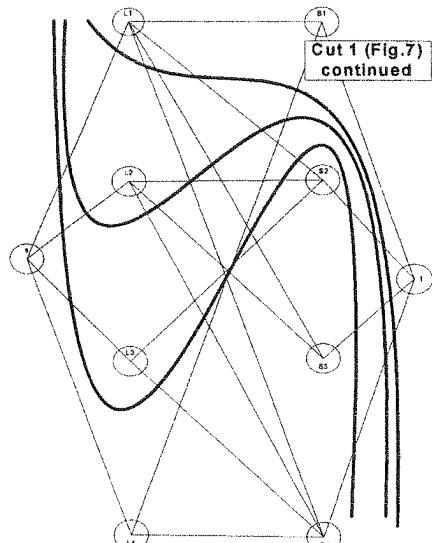


FIG. 9

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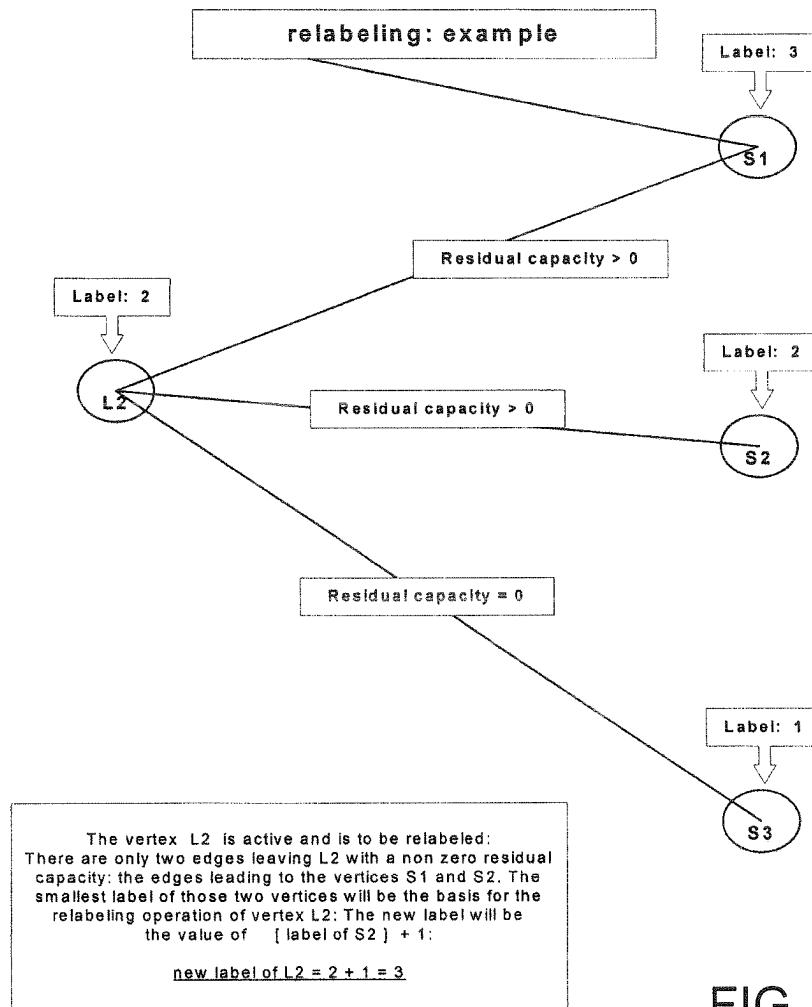


FIG. 10

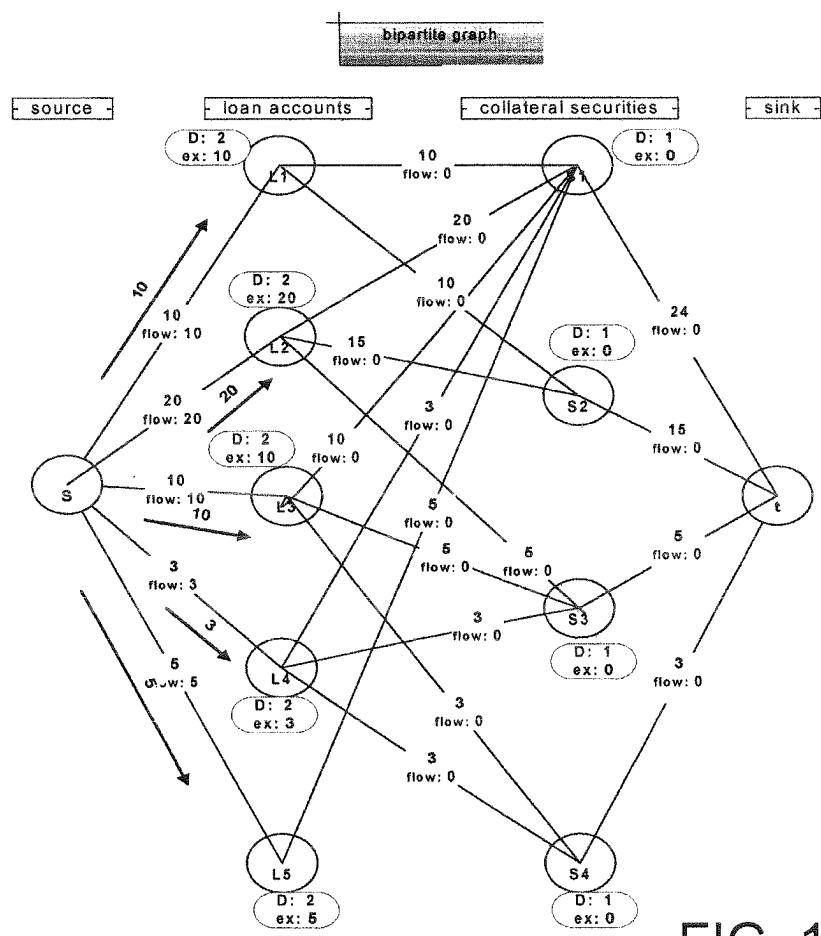


FIG. 11

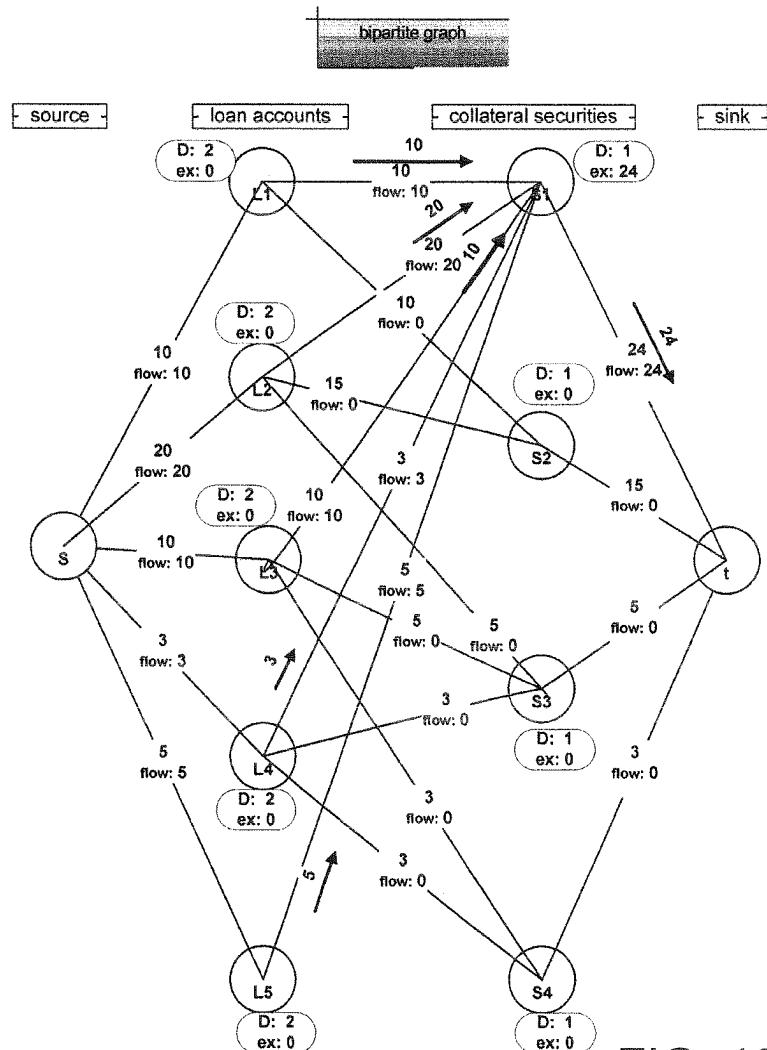


FIG. 12

Appl. No. 10/510,353
REPLACEMENT SHEET

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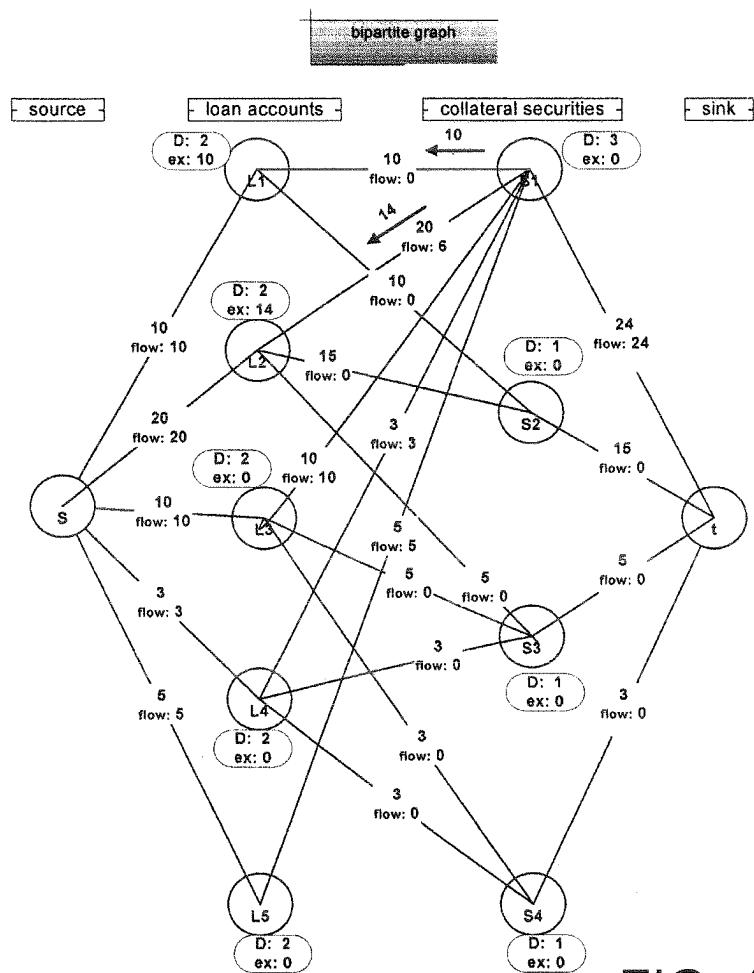


FIG. 13

Appl. No. 10/510,353
REPLACEMENT SHEET

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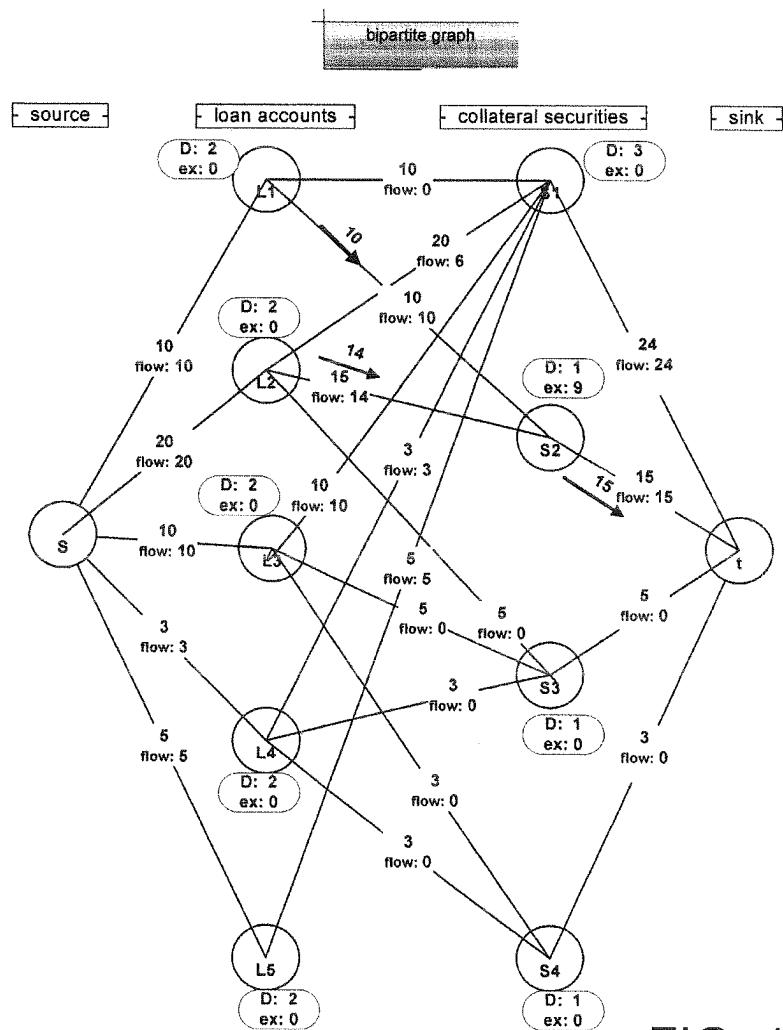


FIG. 14

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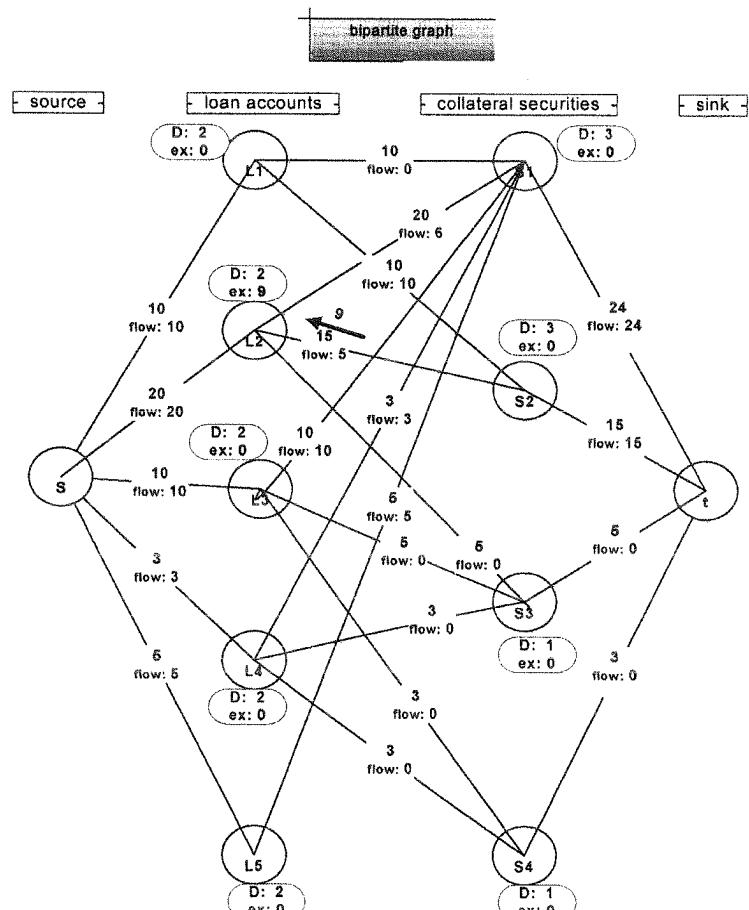


FIG. 15

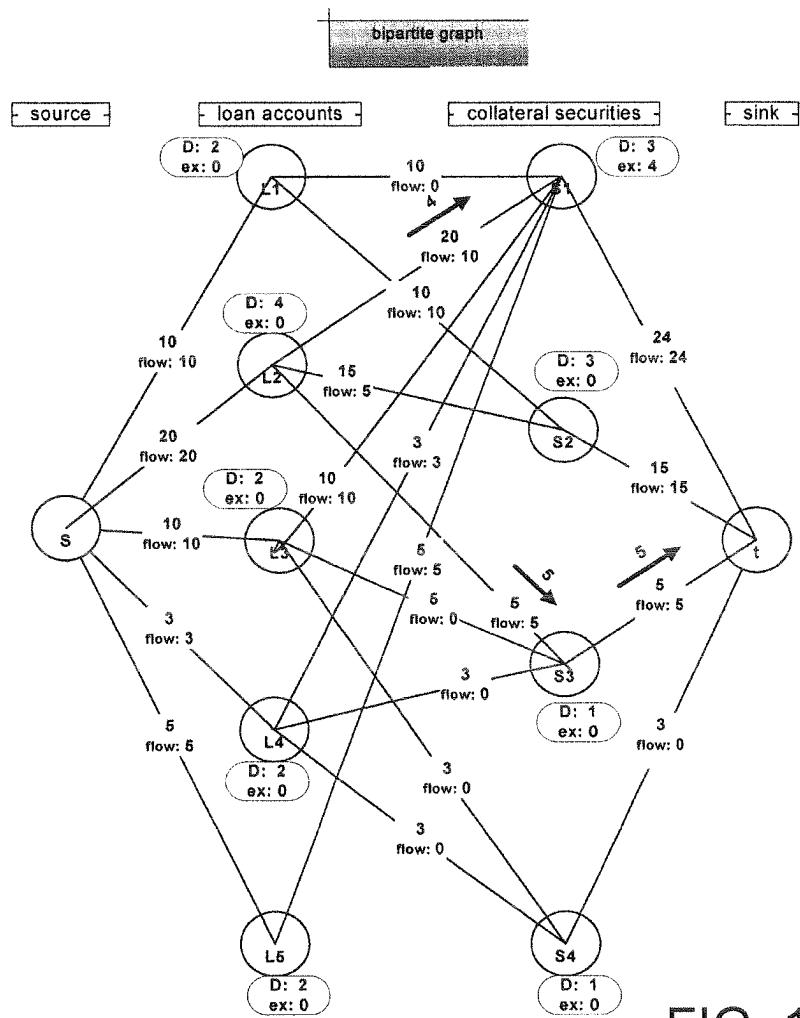


FIG. 16

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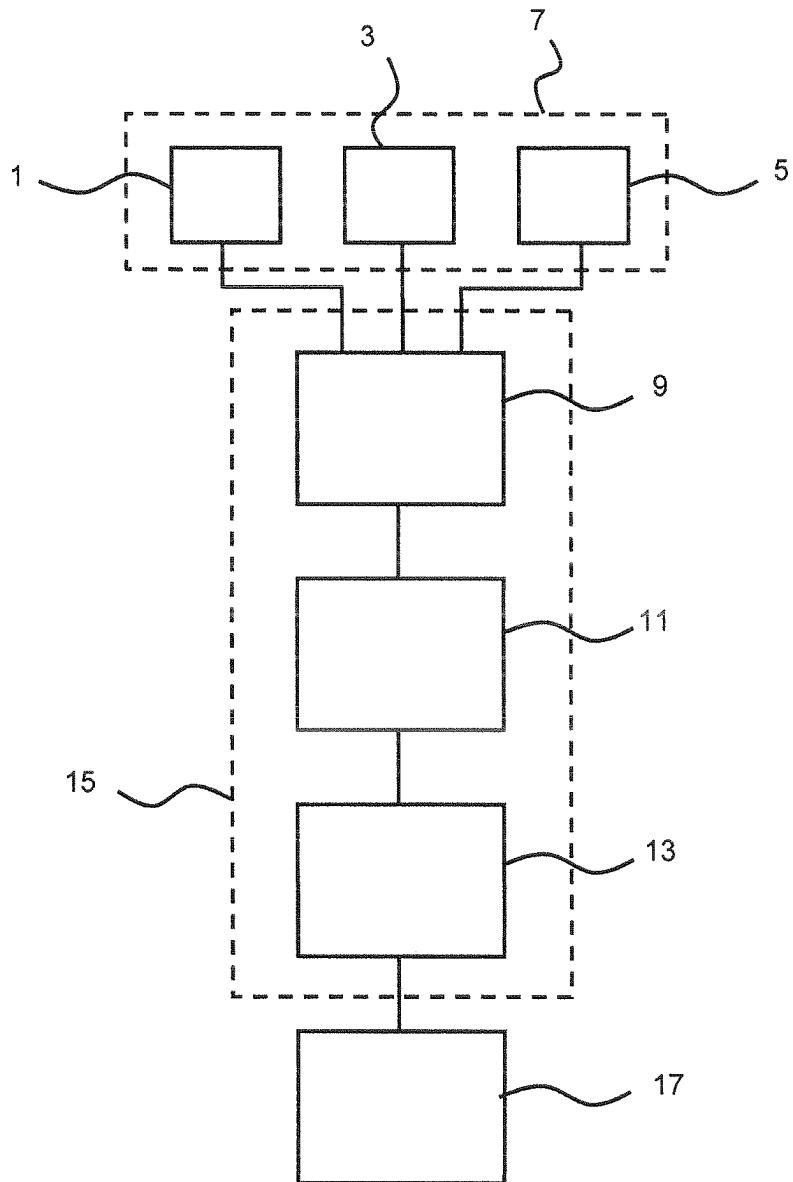


FIG. 17